

Ivan Jacob Agaloos Pesigan

January 20, 2024

References

- Goodman, L. A. (1960). On the exact variance of products. *Journal of the American Statistical Association*, 55(292), 708–713. <https://doi.org/10.1080/01621459.1960.10483369>
- Kalman, R. E. (1960). A new approach to linear filtering and prediction problems. *Journal of Basic Engineering*, 82(1), 35–45. <https://doi.org/10.1115/1.3662552>